



ISIN ASSIGNMENT PUBLICATION

IN SUPPORT OF MIFID-II

Document Version 1.0

Published: 11 Aug 2017

Version Number	Publication Date	Summary of Changes
1.0	11-Aug-2017	Initial Publication

1. BACKGROUND

In order to comply with the requirements of MiFID-II, all ESMA regulated clearable instruments will have unique International Securities Identification Numbers (ISIN's) assigned and registered. This document describes the format and manner in which these assignments will be published by Intercontinental Exchange for active instruments.

2. ISIN ASSIGNMENT PUBLICATION

A full listing of ISINs assigned and contract data necessary for identification will be published daily in a Comma Separated Volume (.csv)

2.1. WEBSITE PUBLICATION

2.1.1. FILE DATA STRUCTURE

File will be in a .CSV format

Filename will be in the format of "ICE_Active_ISINs_for_YYYYMMDD.csv"

The first row will be a Header Row with Column Labels

Commas are not valid data in any column

2.1.1.1. BUSINESS DATE

Today's Date

Format: dd-Mmm-yy

2.1.1.2. COMMODITY CODE

Physical Commodity Code

String, Length: 1-3

2.1.1.3. EXCHANGE CODE

Market Identifier Code

String, Length: 4

2.1.1.4. SECURITY TYPE

String, Length: 3

FUT (Future), CMB (Combo), OPT (Option), OOF (Option on Future), OOC (Option on Combo)

2.1.1.5. OPTION TYPE

C, P, or blank

2.1.1.6. STRIKE

Integer or Decimal

In the Exchange contract currency (including minor currencies where relevant)

Note: National Numbering Agency (NNA) and related records are expected to reflect the strike in an official ISO currency including where a contract is quoted in the minor currency. As a result this field may be different from the contract convention reflected in the ICE ISIN file.

2.1.1.7. CONTRACT PERIOD

Date Format: `yyyymmdd`

2.1.1.8. MARKET ID

Integer

The market ID may not be present when the financial instrument is represented by a dynamic instrument on the exchange that changes its definition regularly.

2.1.1.9. ISIN

International Securities Identification Number (ISO 6166)

2.1.1.10. FISN

Financial Instrument Short Name (ISO 18774)

2.1.1.11. CFI

Classification of Financial Instrument (ISO 10962)

2.1.2. FILE PUBLICATION

The file will be updated and published to the website each business day at approximately 6PM ET.

2.2. EXCHANGE PUBLICATION

2.2.1. INSTRUMENT ISIN

Markets and Options with unambiguous ISINs may have their ISINs published as a new field in API Static Data.

The ISIN will not be present when the Market may represent multiple Clearable Instruments, or if the ISIN is unavailable at the time Static Data is published at the beginning of a Trading Day, or as otherwise determined by the Exchange.

3. FURTHER QUESTIONS

For further inquiries, please contact ICE at icehelpdesk@theice.com or +1 770 738 2101.